

Application/Control Number:

09/695,059

Art Unit: 3693

Claim 1

- (i) identifying behavior of the financial instrument as aberrant or not aberrant, based on the total number of aberrant flags counted.
- (j) creating a report indicating the aberrancy, or lack thereof, of the financial instrument

Claim 2

A method as claimed in claim 1, wherein prior to step (j), the step of identifying behavior of the financial instrument as aberrant or not comprises:

- (1) selecting a threshold value corresponding to an expected total number of aberrant flags;
- (2) calculating the difference between the total number of aberrant flags and the threshold value; and
- (3) identifying the financial instrument as overall aberrant if the magnitude of the difference in step 2 is sufficiently large.

Claim 7

A method as claimed in claim 1, wherein prior to step (j), the the step of identifying behavior of the financial instrument as aberrant or not comprises:

- (1) Repeating steps (b) thru (h) over a selected number of trading sessions prior to the selected trading session, and calculating the average number of aberrant flags for the financial instrument over the selected number of sessions.
- (2) comparing the number of aberrant flags counted in the selected trading session with the average number of aberrant flags calculated in step 1.
- (3) identifying the behavior of a financial instrument as aberrant if the comparison in step (2) results in a difference above a threshold value.

Claim 11

- (p) creating a report indicating whether an overall financial instrument aberration exists or does not exists depending on the magnitude of the difference in step (o)